

**STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION
MENTAL HEALTH TRUST RESERVE FUND**

**SCHEDULE OF INVESTED ASSETS
October 31, 2006 and 2005**

	<u>2006</u>	<u>2005</u>
Investments (at fair value)		
Cash and cash equivalents		
Short-term Fixed Income Pool	<u>3,109,024</u>	<u>-</u>
Marketable debt securities		
Intermediate-term Fixed Income Pool	-	25,527,241
Broad Market Fixed Income Pool	9,222,679	-
Non-retirement Domestic Equity Pool	14,639,537	-
SOA International Equity Pool	<u>4,755,918</u>	<u>-</u>
Total marketable debt and equity securities	<u>28,618,134</u>	<u>25,527,241</u>
Interest Receivable	<u>14,463</u>	<u>-</u>
Total invested assets	<u><u>\$ 31,741,621</u></u>	<u><u>\$ 25,527,241</u></u>

**STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION
MENTAL HEALTH TRUST RESERVE FUND**

**SCHEDULE OF INVESTED INCOME
AND CHANGES IN INVESTED ASSETS**

For the month ended October 31, 2006

	<u>CURRENT MONTH</u>	<u>YEAR TO DATE</u>
Investment Income		
Cash and cash equivalents		
Short-term Fixed Income Pool	14,463	42,804
Marketable debt securities		
Intermediate-term Fixed Income Pool	-	\$ 258,000
Broad Market Fixed Income Pool	63,809	276,679
Non-retirement Domestic Equity Pool	508,249	1,220,537
SOA International Equity Pool	162,403	282,918
Total marketable debt and equity securities	<u>734,461</u>	<u>2,038,134</u>
Total investment earnings (loss)	748,924	2,080,938
Total invested assets, beginning of period	30,992,697	29,660,683
Net contributions (withdrawals)	<u>-</u>	<u>-</u>
Total invested assets, end of period	<u>\$ 31,741,621</u>	<u>\$ 31,741,621</u>

STATE OF ALASKA
DEPARTMENT OF REVENUE - TREASURY DIVISION
ASSETS UNDER THE INVESTMENT AUTHORITY OF THE COMMISSIONER OF REVENUE
MENTAL HEALTH TRUST RESERVE FUND
Asset Allocation Policy
with Actual Investment Holdings as of 10/31/2006

Asset Allocation Policy Effective Date: 8/1/06

	Asset Allocation		Market Values	Current Allocation	Current Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	Residual		3,109	9.80%	n/a
Total cash and cash equivalents	10.00%	0%-14%	3,109	9.80%	n/a
Marketable debt securities					
Medium-term Fixed Income Pool	0.00%	0.00%	-	0.00%	0.00%
Broad Market Fixed Income Pool	30.00%	20%-40%	9,223	29.07%	0.93%
Total Marketable debt securities	30.00%		9,223	29.07%	0.93%
Equities					
SOA Int'l Equity Pool	15.00%	11%-19%	4,756	14.99%	0.01%
Non-retirement Domestic Equity Pool	45.00%	35%-55%	14,640	46.14%	-1.14%
Total investments AY 13 Long Term Care	100.00%		31,728	100.00%	0.00%
Income Receivable			14		
Total Invested Assets At Fair Value			31,742		